

UNITED STATES DISTRICT COURT
SOUTHERN DISTRICT OF NEW YORK

FIRE & POLICE PENSION ASSOCIATION OF
COLORADO, individually and on behalf of all
those similarly situated,

Plaintiff,

- against -

BANK OF MONTREAL, BMO FINANCIAL
CORP., BMO NESBITT BURNS INC., BMO
CAPITAL MARKETS CORP., BANK OF
AMERICA MERRILL LYNCH, MERRILL
LYNCH CANADA INC., DEUTSCHE BANK
AG, DEUTSCHE BANK SECURITIES INC.,
DEUTSCHE BANK SECURITIES LIMITED,
THE BANK OF NOVA SCOTIA, SCOTIA
CAPITAL (USA) INC., SCOTIA CAPITAL
INC., CANADIAN IMPERIAL BANK OF
COMMERCE, CIBC WORLD MARKETS
CORP., CIBC WORLD MARKETS, INC.,
HSBC HOLDINGS PLC, HSBC BANK PLC,
HSBC NORTH AMERICA HOLDINGS INC.,
HSBC SECURITIES (USA) INC., HSBC BANK
CANADA, NATIONAL BANK OF CANADA,
NATIONAL BANK FINANCIAL INC.,
NATIONAL BANK OF CANADA FINANCIAL
INC., ROYAL BANK OF CANADA, RBC
DOMINION SECURITIES INC., RBC
CAPITAL MARKETS, LLC, TORONTO-
DOMINION BANK, TD SECURITIES INC.,
TD SECURITIES (USA) LLC.

Defendants.

No. 1:18-CV-00342-ANT-SN

RULE 7.1 CORPORATE DISCLOSURE STATEMENT OF DEFENDANT
MERRILL LYNCH CANADA INC.

Pursuant to Federal Rule of Civil Procedure 7.1(a), Defendant Merrill Lynch
Canada Inc. makes the following disclosures through its undersigned counsel:

1. Defendant Merrill Lynch Canada Inc. is a privately held company owned by Midland Walwyn Inc. and Merrill Lynch & Co., Canada Ltd.
2. Midland Walwyn Inc. is a privately held company owned by Merrill Lynch Canada Holdings Company and Merrill Lynch & Co., Canada Ltd.
3. Merrill Lynch & Co., Canada Ltd. is a privately held company that is 100% owned by Merrill Lynch Canada Holdings Company.
4. Merrill Lynch Canada Holdings Company is a privately held company that is 100% owned by Merrill Lynch International, LLC.
5. Merrill Lynch International, LLC is a privately held company that is 100% owned by NB Holdings Corporation.
6. NB Holdings Corporation is a privately held company that is 100% owned by Bank of America Corporation.
7. Bank of America Corporation is the ultimate parent company of Defendant Merrill Lynch Canada Inc. Bank of America Corporation is listed on the New York Stock Exchange (NYSE: BAC), does not have any parent corporation, and no publicly held company has an ownership interest of 10% or more in Bank of America Corporation.

Dated: March 1, 2018
New York, New York

DAVIS POLK & WARDWELL LLP

By: /s/ Dana M. Seshens

Dana M. Seshens
Paul S. Mishkin

450 Lexington Avenue
New York, New York 10017
Telephone: (212) 450-4855
Facsimile: (212) 450-5855
dana.seshens@davispolk.com

paul.mishkin@davispolk.com

*Counsel for Defendant Merrill Lynch
Canada Inc.*